ABSTRACT

A real-time financial market portfolio monitoring technique is provided where a data collection is continuously valued. The data collection comprises a first plurality of data items that are stored. Each data item of the first plurality has assigned a respective one of data items of a second plurality that are also stored. Each data item of the second plurality represents an individual data item value. One or more of at least two data sources are connected to receive input data. Stored data items of the second plurality are continuously updated based upon the received input data. A data collection value for the data collection is calculated based on data item values of the updated data items. The technique may be used to calculate net asset values of portfolios in real-time.